

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**May 29, 2015**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$	88,621.77
ST Liquidity ( <i>Internally Managed</i> )		-
Total Cash and Cash Equivalents		88,621.77

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )		-
Broad-term ( <i>Internally Managed</i> )		288,030,005.42
Total fixed Income Securities		288,030,005.42

**Broad Domestic Equity**

SSgA Russell 3000		457,335,371.18
Total Broad Domestic Equity		457,335,371.18

**Global Equity Ex-U.S.**

SSgA MSCI EAFE Index Pool		152,055,792.97
Lazard International Equities		87,547,856.87
Total Global Equity Ex-U.S.		239,603,649.84

**Receivables and Payables**

Income Receivable		53.76
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**Total Assets**

	<b>\$</b>	<b>985,057,701.97</b>
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**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**May 29, 2015**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 53.76	\$ 712.36
ST Liquidity ( <i>Internally Managed</i> )	-	-
	<u>53.76</u>	<u>712.36</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	(766,373.85)	9,634,103.56
	<u>(766,373.85)</u>	<u>9,634,103.56</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	6,114,805.00	38,367,523.96
	<u>6,114,805.00</u>	<u>38,367,523.96</u>
<b>Global Equity Ex-U.S.</b>		
SSgA MSCI EAFE Index Pool	(807,574.74)	(1,150,483.30)
Lazard International Equities	282,368.66	2,003,411.99
	<u>(525,206.08)</u>	<u>852,928.69</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 4,823,278.83</b>	<b>\$ 48,855,268.57</b>
<b>Total Invested Assets, Beginning of Period</b>	<b>980,293,494.32</b>	<b>977,867,366.73</b>
<b>Net Contribution (Withdrawal)</b>	<b>(59,071.18)</b>	<b>(41,664,933.33)</b>
<b>Total Assets</b>	<b><u>\$ 985,057,701.97</u></b>	<b><u>\$ 985,057,701.97</u></b>

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